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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	17,909	99,20,000	59,16,100	11.15	0.89	17645
PREVIOUS	18,004	1,00,35,550	66,48,200	5	0.97	
% CHANGE	-0.53%	-1.15%	-11.01%	-	-	

OUTLOOK

Nifty

- Nifty opened lower and traded with a negative bias through the trading session.
- Nifty lost 100 points to close at 17898.
- OI concentration seen in 18000CE and 17400PE.
- Addition witnessed in 17800PE and in 18000CE.
- PCR OI stands at 0.89 compared to 0.97 in the previous trading session.
- Nifty to trade with a support of 17645.

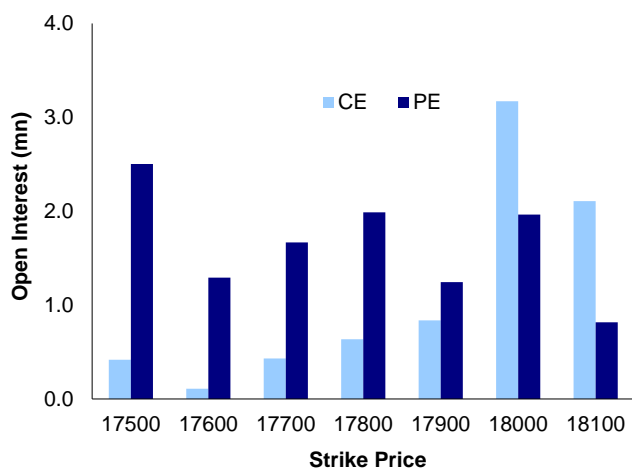
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

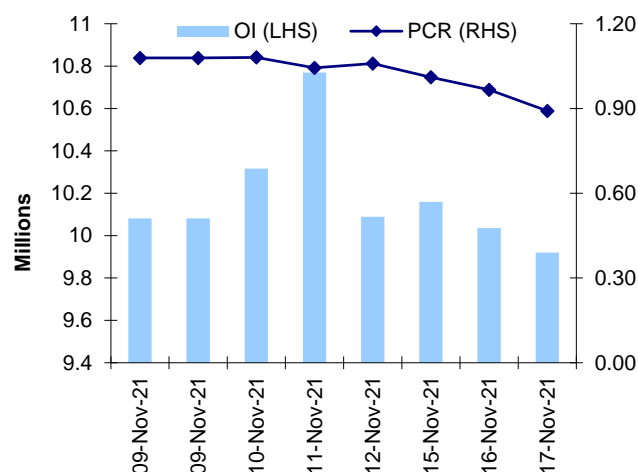
Stocks

- **Sector:-** Realty stocks traded negative.
- Market wide-open interest is 1,072,780Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BSOFT	30.9%	41,97,700	8.3%
GSPL	29.3%	14,31,400	1.4%
COFORGE	12.4%	8,30,000	2.1%
LALPATHLAB	10.9%	6,23,250	1.3%
APOLLOHOSP	8.8%	25,85,750	12.5%
IPCALAB	8.5%	29,54,025	-2.6%
AXISBANK	8.4%	5,94,62,400	-1.9%
ESCORTS	7.3%	86,94,950	0.1%
LTTS	6.3%	6,58,600	5.7%
FSL	6.2%	75,73,800	2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHAMBLFERT	-21.3%	9,69,000	-5.4%
MARUTI	-6.7%	26,68,500	2.8%
SBILIFE	-6.4%	73,53,750	3.0%
IRCTC	-5.7%	1,28,90,625	-1.9%
ALKEM	-4.6%	6,62,200	-2.1%
MRF	-3.7%	62,730	1.2%
NTPC	-3.6%	5,14,48,200	1.6%
IGL	-3.6%	1,49,42,125	-1.0%
ASTRAL	-3.5%	6,36,900	-1.9%
ASIANPAINT	-3.4%	36,65,700	2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	4,84,63,415	2,57,544	530
MARUTI	23,77,268	1,95,272	8,275
TATAPOWER	5,88,83,464	1,46,994	250
AXISBANK	1,80,83,445	1,29,739	712
RELIANCE	47,08,235	1,16,760	2,464
ITC	4,66,97,822	1,12,529	240
TATASTEEL	87,80,204	1,07,576	1,220
SBIN	2,04,88,483	1,02,508	498
ICICIBANK	1,16,57,214	89,152	761

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	0.5	152	430,50,700
NTPC	140	CE	0.8	137	235,12,500
NTPC	145	CE	0.3	137	139,42,200
HINDALCO	500	CE	0.8	445	65,56,425
NTPC	150	CE	0.2	137	117,36,300
POWERGRID	195	CE	2.0	192	43,94,392
POWERGRID	200	CE	1.1	192	40,63,746
IOC	140	CE	0.2	129	67,40,500
BOSCHLTD	19,000	CE	328.4	18,897	28,800
HEROMOTOCO	2,800	CE	20.9	2,749	7,97,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	0.9	954	22,75,700
MARUTI	8,000	PE	50.4	8,263	2,89,800
POWERGRID	190	PE	2.1	192	20,10,541
MARUTI	7,500	PE	11.8	8,263	2,57,500
M&M	920	PE	2.1	954	9,04,400
TATAPOWER	250	PE	7.0	250	60,14,250
MARUTI	7,800	PE	27.6	8,263	1,65,300
TATAMOTORS	500	PE	3.5	530	50,73,000
INDUSINDBK	1,000	PE	6.9	1,035	11,24,100
MARUTI	7,000	PE	5.8	8,263	1,46,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BSOFT	490	CE	1,87,200	71.0	10.1
APOLLOHOSP	6,000	CE	2,95,500	48.3	69.2
BSOFT	520	CE	1,05,300	15.2	4.2
COALINDIA	157	CE	3,44,400	12.7	2.3
BSOFT	480	CE	5,13,500	7.6	13.8
GSPL	325	CE	1,05,400	6.8	7.0
AXISBANK	710	CE	4,09,200	5.4	13.9
GSPL	330	CE	6,80,000	5.3	5.2
GRANULES	305	CE	4,58,800	5.0	5.3
GSPL	320	CE	7,65,000	4.9	9.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOHOSP	5,300	PE	1,47,375	146.4	39.3
APOLLOHOSP	5,200	PE	1,22,750	8.7	30.6
ITC	242	PE	1,50,400	8.4	5.1
MARUTI	8,200	PE	1,19,800	6.7	109.4
ITC	243	PE	1,18,400	5.2	5.9
INDUSTOWER	255	PE	1,03,600	4.3	1.9
COALINDIA	100	PE	1,30,200	4.2	0.1
TATAPOWER	252	PE	2,97,000	3.9	8.3
ESCORTS	1,600	PE	2,01,850	3.5	40.7
ITC	239	PE	2,14,400	3.2	3.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	8,300	CE	49,975	125.9
MARUTI	8,200	CE	47,136	172.1
ITC	250	CE	43,148	1.6
MARUTI	8,500	CE	42,390	64.4
APOLLOHOSP	6,000	CE	41,509	69.2
APOLLOHOSP	5,800	CE	34,186	126.8
ITC	240	CE	32,309	4.0
APOLLOHOSP	5,500	CE	27,895	301.1
APOLLOHOSP	5,700	CE	26,481	172.1
MARUTI	8,400	CE	26,259	89.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	8,000	PE	17,744	50.4
APOLLOHOSP	5,500	PE	11,806	73.2
TATASTEEL	1,200	PE	11,703	19.2
RELIANCE	2,480	PE	11,329	39.2
RELIANCE	2,400	PE	11,046	8.3
APOLLOHOSP	5,000	PE	11,029	19.0
APOLLOHOSP	5,300	PE	10,490	39.3
RELIANCE	2,460	PE	10,128	28.1
MARUTI	8,100	PE	9,873	72.5
APOLLOHOSP	5,200	PE	9,846	30.6

RATING SCALE (PRIVATE CLIENT GROUP)

- BUY** – Stock/Index looks strong from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every buy/long recommendation given.
- SELL** – Stock/Index looks weak from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every sell/short recommendation given.

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